

Modification of typos for “Dynamic Panel Data Model and Moment Generating Function” by Yoshitsugu Kitazawa

September 2, 2002: p. 12

The sentence

$$[\quad \quad \quad v_{it} \sim iidN(0, \sigma_v^2), \quad \text{for } \underline{t = 2, \dots, T},$$

where η_i and v_{it} are independent of each other and $i = 1, \dots, N$.] (OLD)

should be

$$[\quad \quad \quad v_{it} \sim iidN(0, \sigma_v^2), \quad \text{for } \boxed{t = 1, \dots, T},$$

where η_i and v_{it} are independent of each other and $i = 1, \dots, N$.] (MODIFIED).